

Fig. 1

200

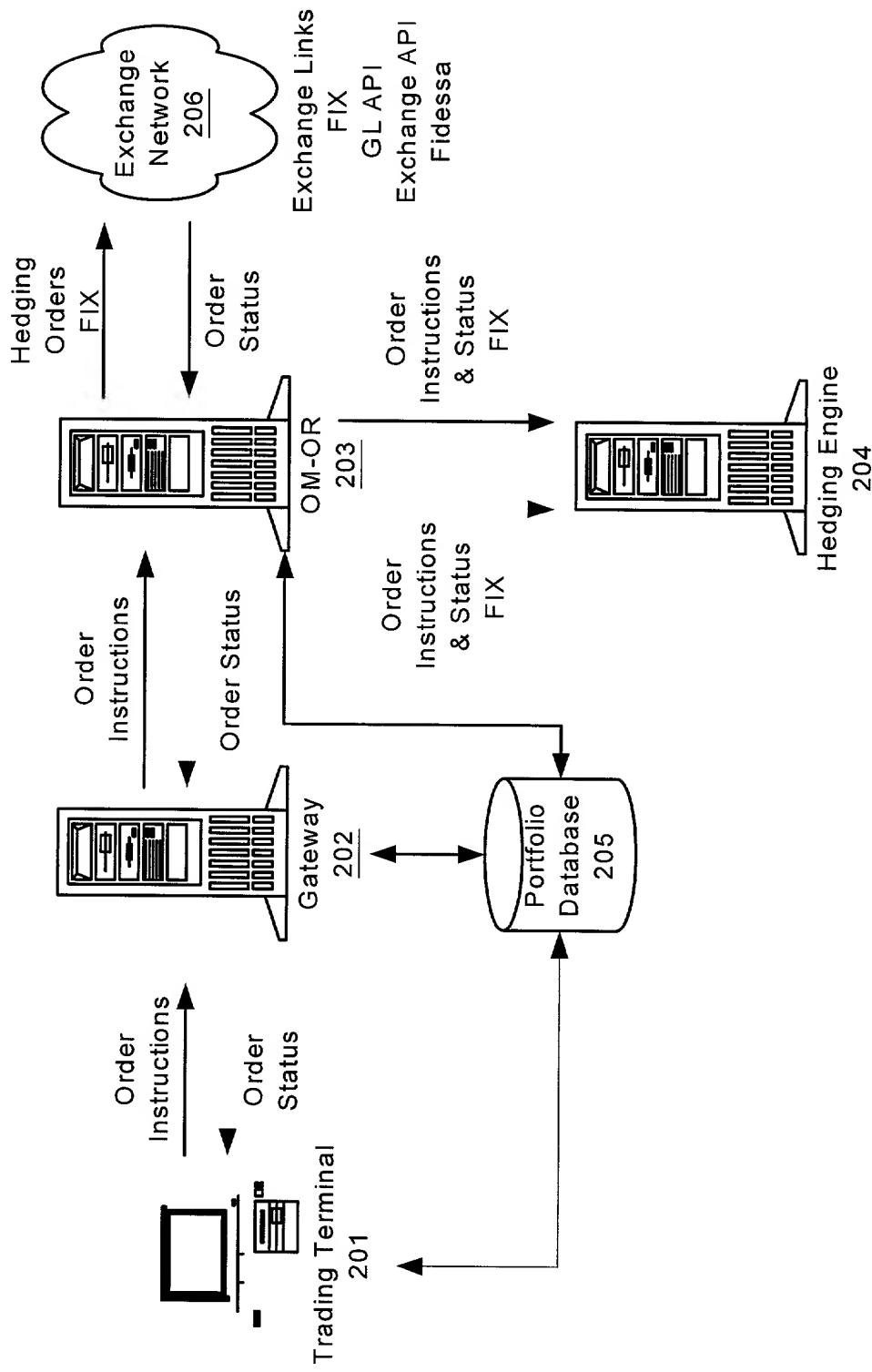


Fig. 2

Fig. 3

300

Gamma Hedge

| Stock | Account | Close Price | Exposure | P&G | Volatility | Vol Offset | Buy Qty | Sell Qty | Sell P/R | Buy P/R | Buy Qty | Sell Qty | Resend | Skew | Slice |
|----------|----------|-------------|----------|---------|------------|------------|---------|----------|----------|----------|---------|----------|--------|------|-------|
| aah as | 740016E | 23.90 | -51,306 | 111,167 | 100.0 | 28.6 | 0.0 | 8,534 | 23.47 | 24.33 | 8,232 | 1.50 | 0.50 | 1 | |
| dbkgn.de | 740016E | 89.71 | -862,982 | 250,590 | 100.0 | 37.2 | 0.0 | 6,700 | 87.61 | 91.81 | 6,400 | 1.50 | 0.50 | 1 | |
| dnb.ol | 740016E | 45.40 | 146,129 | 14,765 | 100.0 | 22.5 | 0.0 | 468 | 44.76 | 46.04 | 435 | 1.50 | 0.50 | 1 | |
| dsdN.de | 740016E | 45.05 | -5,672 | 50,806 | 100.0 | 33.9 | 0.0 | 2,500 | 44.09 | 46.01 | 2,300 | 1.50 | 0.50 | 1 | |
| gasimi | 740016E | 37.95 | -227,004 | 132,088 | 100.0 | 22.0 | 0.0 | 4,900 | 37.42 | 38.48 | 4,600 | 1.50 | 0.50 | 1 | |
| sdia.st | 740016E | 112.50 | -201,113 | 661,551 | 100.0 | 52.6 | 0.0 | 20,200 | 108.77 | 116.23 | 18,900 | 1.50 | 0.50 | 1 | |
| sgn.pa | 740016E | 66.45 | -494,914 | 156,367 | 100.0 | 35.7 | 0.0 | 5,497 | 64.96 | 67.94 | 5,255 | 1.50 | 0.50 | 1 | |
| stan.l | 740016XX | 1,015.00 | 2,795 | 3,547 | 100.0 | 34.5 | 0.0 | 776 | 992.94 | 1,037.06 | 743 | 1.50 | 0.50 | 1 | |

Hedging Options

301 → **Open** **Current** **Close** **Last**

308 → **Load Vol Offset**

310 → **1 NonBusiness Day** **Save Vol Offset**

315 → **316** **317**

320 → **Send Trades** **CANCEL**